

Raabe's test

Theorem — Suppose that $u_n > 0$ and

$$\text{that } \lim_{n \rightarrow \infty} n \left(\frac{u_n}{u_{n+1}} - 1 \right) = k$$

Then the series is cgnt. if $k > 1$ and divergent if $k < 1$.

Proof! — Let us compare the given series $\sum u_n$ with the auxiliary series

$$\sum v_n = \frac{1}{1^p} + \frac{1}{2^p} + \frac{1}{3^p} + \dots + \frac{1}{n^p}$$

whose n^{th} term $v_n = \frac{1}{n^p}$. We know

that the series $\sum v_n$ is convergent if $p > 1$ and is divergent if $p \leq 1$.

$$\begin{aligned} \text{Now } \frac{v_n}{v_{n+1}} &= \frac{1}{n^p} \bigg/ \frac{1}{(n+1)^p} \\ &= \frac{(n+1)^p}{n^p} = \left(\frac{n+1}{n} \right)^p \end{aligned}$$

$$= \left(1 + \frac{1}{n}\right)^p$$

$$= 1 + \frac{p}{n} + \frac{p(p-1)}{2n^2} + \dots$$

Case I. Suppose that $\sum V_n$ is convergent and hence $p > 1$. Then by the comparison test $\sum U_n$ is convergent if

$$\frac{U_n}{U_{n+1}} > \frac{V_n}{V_{n+1}}$$

$$\text{i.e. if } \frac{U_n}{U_{n+1}} > 1 + \frac{p}{n} + o\left(\frac{1}{n^2}\right)$$

$$\text{i.e. if } \frac{U_n}{U_{n+1}} - 1 > \frac{p}{n} + o\left(\frac{1}{n^2}\right)$$

$$\text{i.e. if } n \left(\frac{U_n}{U_{n+1}} - 1 \right) > p + o\left(\frac{1}{n}\right)$$

$$\text{i.e. if } \liminf \left(\frac{U_n}{U_{n+1}} - 1 \right) > \frac{p}{n} \quad (p > 1)$$

$$\text{i.e. } \lim_{n \rightarrow \infty} n \left(\frac{U_n}{U_{n+1}} - 1 \right) > 1$$

Case II Suppose that $\sum V_n$ is
~~convergent~~ divergent and hence $p < 1$
Then $\sum U_n$ is divergent.

$$\text{if } \frac{U_n}{U_{n+1}} < \frac{V_n}{V_{n+1}}$$

$$\text{i.e. if } \lim_{n \rightarrow \infty} n \left(\frac{U_n}{U_{n+1}} - 1 \right) < p$$

$$\text{i.e. if } \lim_{n \rightarrow \infty} n \left(\frac{U_n}{U_{n+1}} - 1 \right) < 1$$

as shown before
Hence the theorem.

Note Raabe's test is applied
when Ratio test fails, i.e.

$$\text{when } \lim_{n \rightarrow \infty} \frac{U_n}{U_{n+1}} = 1$$